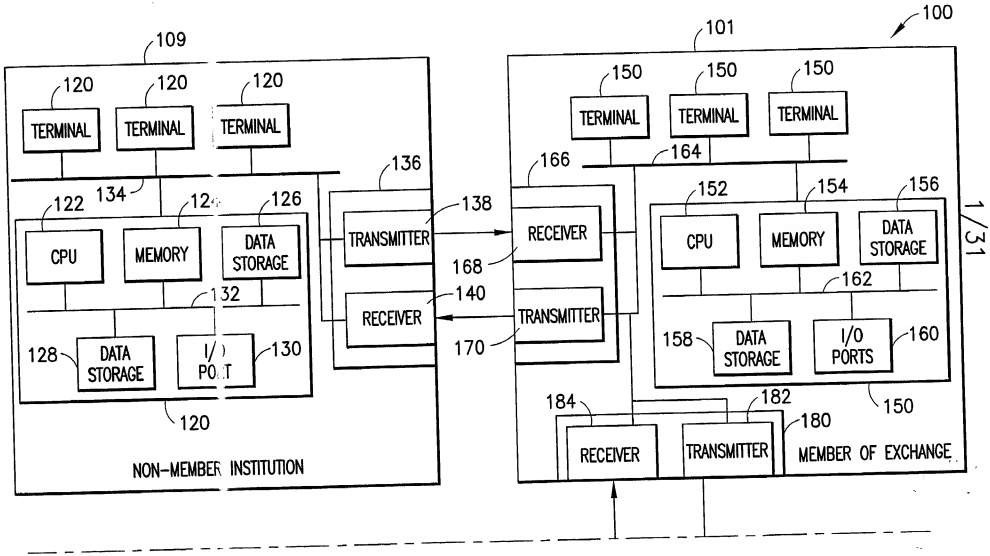


FIG.1A
FIG.1B

FIG.1

FIG.1A

20010.98862660

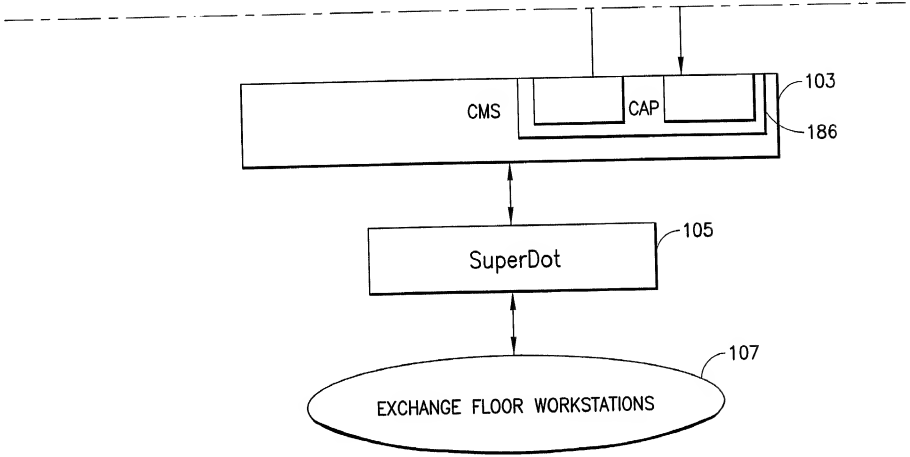


FIG.1B

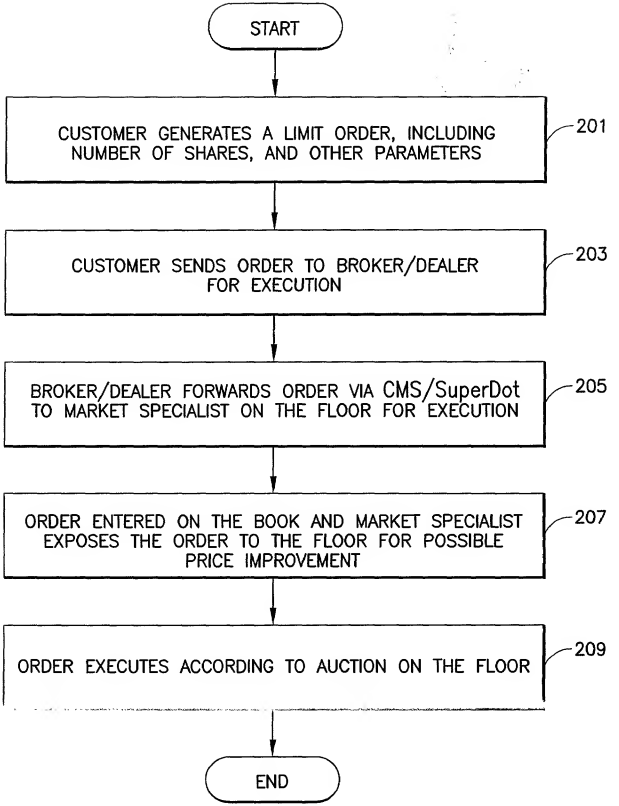


FIG.2

20110209.0926.0009886

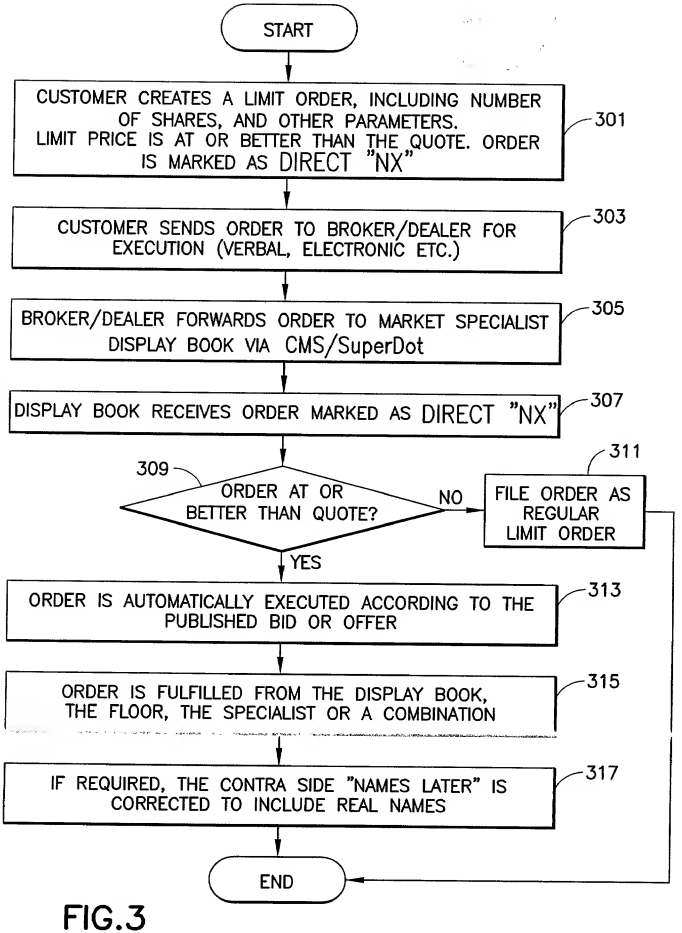


FIG.3

20011098-0062650

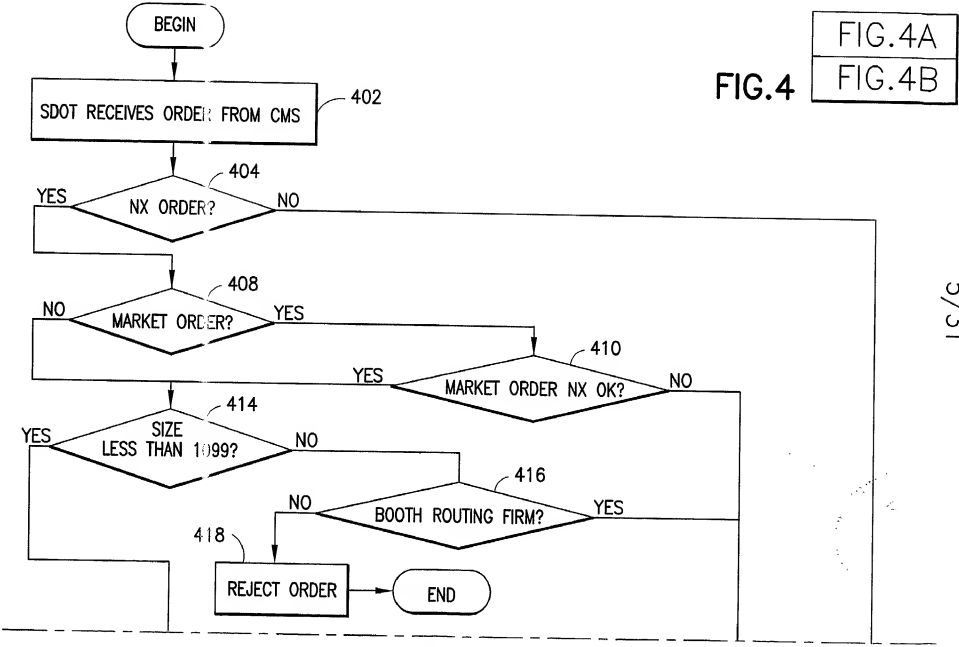


FIG.4A

FIG.4

FIG.4A
FIG.4B

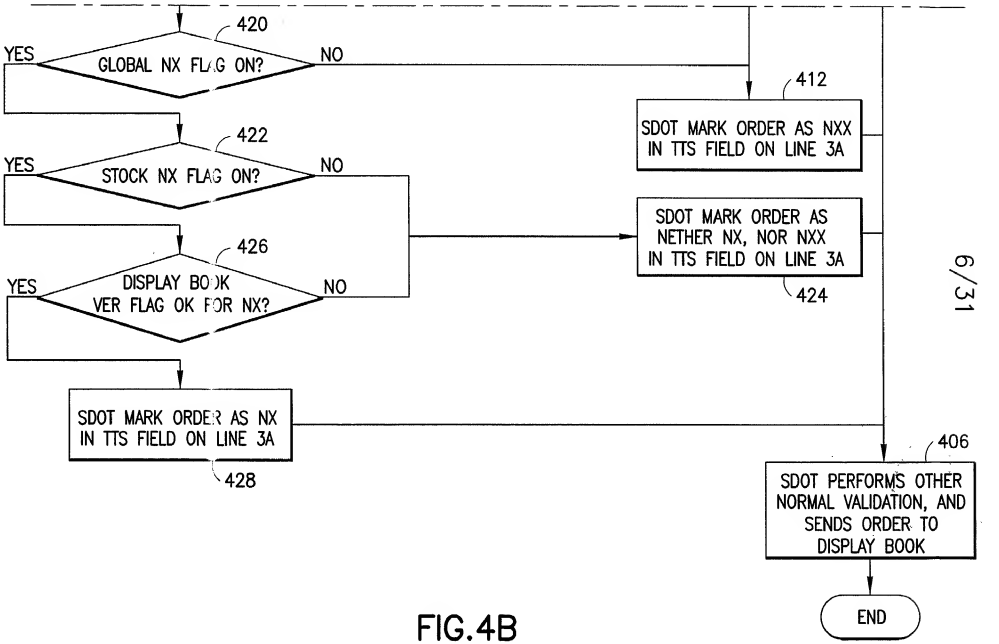

420
YES
GLOBAL NX FLAG ON?
NO
412
SDOT MARK ORDER AS NXX IN TTS FIELD ON LINE 3A
422
YES
STOCK NX FLAG ON?
NO
SDOT MARK ORDER AS NETHER NX, NOR NXX IN TTS FIELD ON LINE 3A
424
426
YES
DISPLAY BOOK VER FLAG OK FOR NX?
NO
SDOT MARK ORDER AS NX IN TTS FIELD ON LINE 3A
428
406
SDOT PERFORMS OTHER NORMAL VALIDATION, AND SENDS ORDER TO DISPLAY BOOK
END

FIG.4B

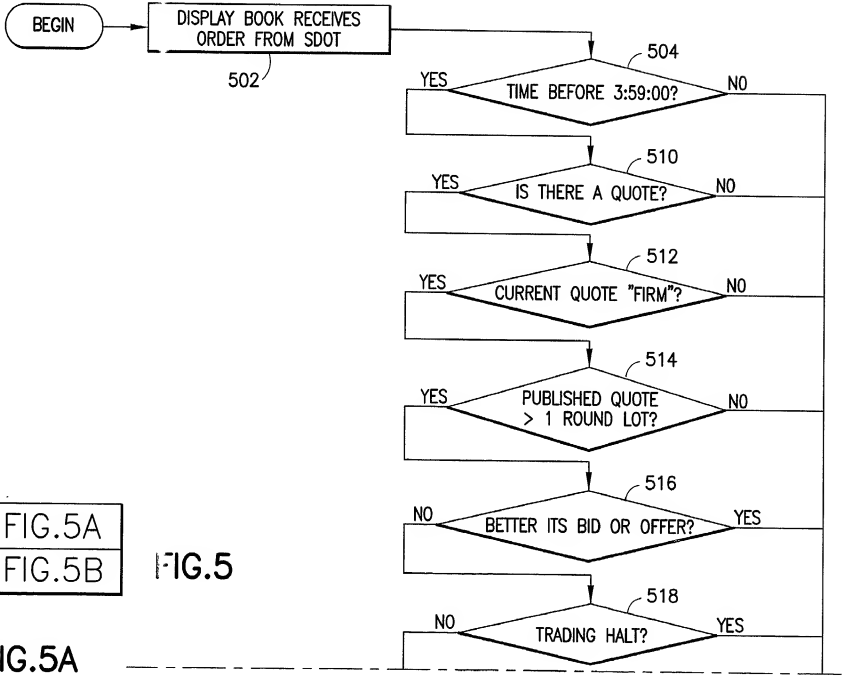


FIG.5A
FIG.5B

FIG.5

FIG.5A

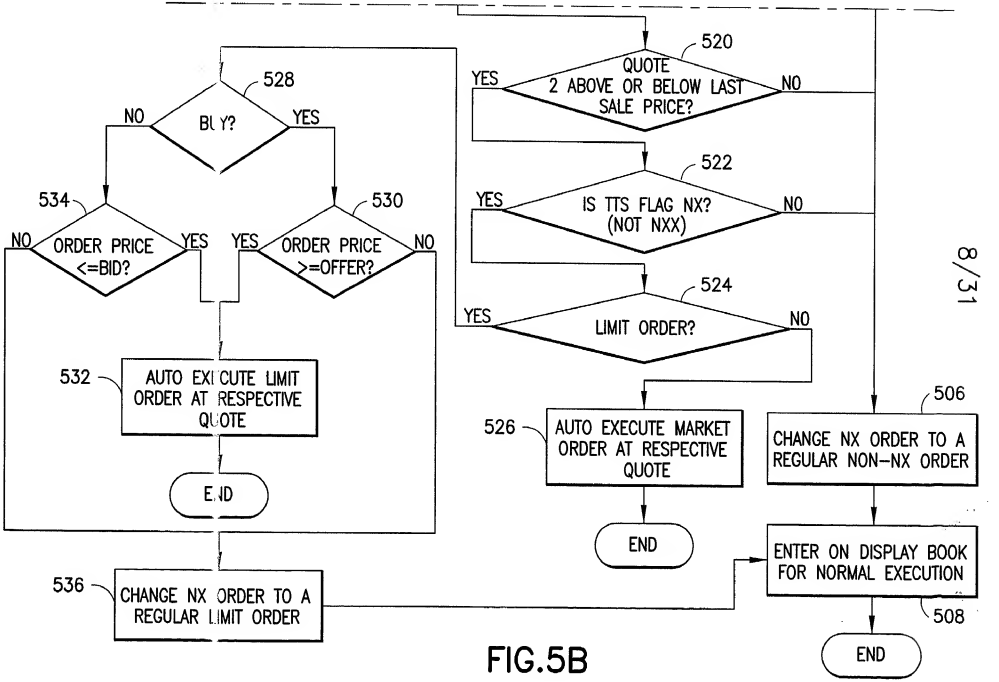
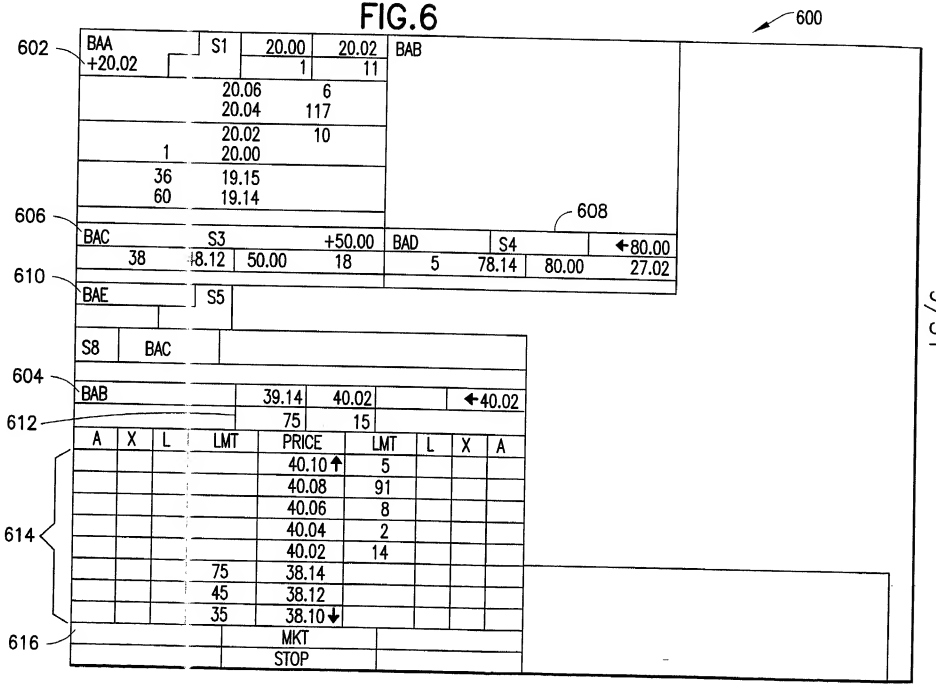

520
QUOTE
2 ABOVE OR BELOW LAST SALE PRICE?
YES
NO
522
IS TTS FLAG NX? (NOT NXX)
YES
NO
524
LIMIT ORDER?
YES
NO
528
BUY?
NO
YES
534
ORDER PRICE <=BID?
NO
YES
530
ORDER PRICE >=OFFER?
YES
NO
532
AUTO EXECUTE LIMIT ORDER AT RESPECTIVE QUOTE
END
526
AUTO EXECUTE MARKET ORDER AT RESPECTIVE QUOTE
END
506
CHANGE NX ORDER TO A REGULAR NON-NX ORDER
ENTER ON DISPLAY BOOK FOR NORMAL EXECUTION
508
END
536
CHANGE NX ORDER TO A REGULAR LIMIT ORDER

FIG.5B

20011D:98862660

FIG.6



9/31

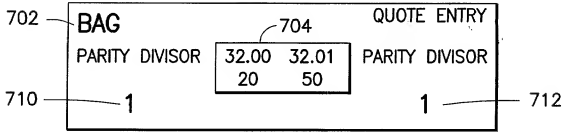


FIG.7A

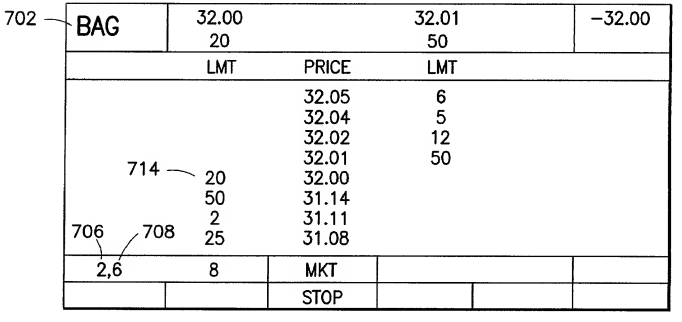


FIG.7B

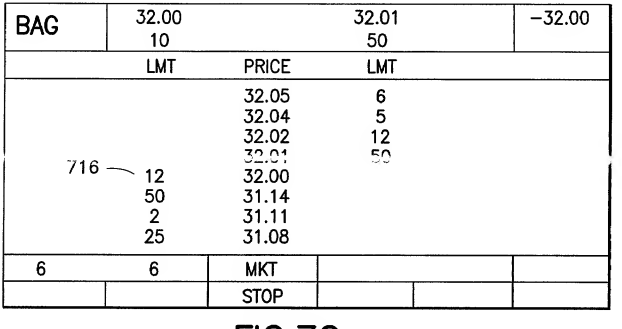


FIG.7C

20010.5886.02660

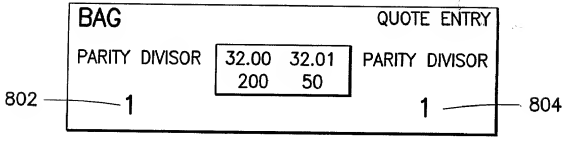


FIG.8A

BAG	32.00 200		32.01 50	−32.00
	LMT	PRICE	LMT	
		32.05	15	
		32.04	5	
		32.02	12	
		32.01	50	
	50	31.14		
	2	31.11		
	95	31.09		
	25	31.08		
		MKT		
		STOP		

FIG.8B

806

BAG	32.00 190		32.01 50	−32.00
	LMT	PRICE	LMT	
		32.05	15	
		32.04	5	
		32.02	12	
		32.01	50	
	50	31.14		
	2	31.11		
	95	32.09		
	25	31.08		
		MKT		
		STOP		

FIG.8C

20010-9862660

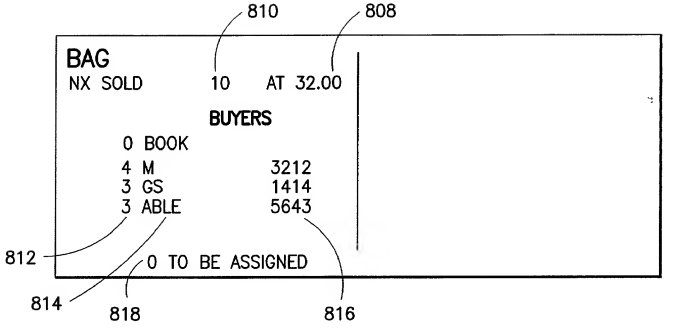


FIG.8D

20010198620.0

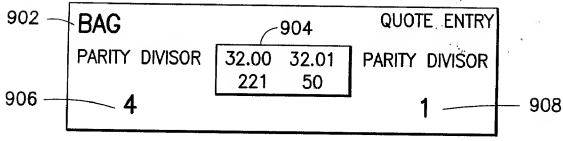


FIG.9A

BAG	32.00 221		32.01 50	−32.00
	LMT	PRICE	LMT	
		32.05	6	
		32.04	5	
		32.02	12	
		32.01	50	
	40	32.00		
	50	31.14		
	2	31.11		
	95	31.09		
		MKT		
		STOP		

FIG.9B

BAG	32.00 213		32.01 50	−32.00
	LMT	PRICE	LMT	
		32.05	6	
		32.04	5	
		32.02	12	
		32.01	50	
910	38	32.00		
	50	31.14		
	2	31.11		
	25	31.09		
		MKT		
		STOP		

FIG.9C

20070105662660

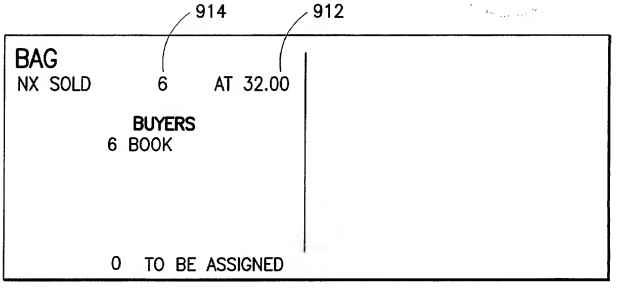


FIG.9D

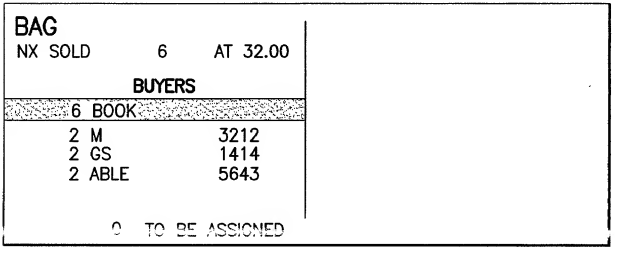


FIG.9E

2001-0168-0202-0960

BAG			QUOTE ENTRY
PARITY DIVISOR	31.14 2	32.01 50	PARITY DIVISOR
1			1

FIG.10A

1001

BAG	31.14 2		32.01 50		−31.14
	LMT	PRICE	LMT		
		32.05	6		
		32.04	5		
		32.02	12		
		32.01	50		
	2	31.14			
	2	31.11			
	95	31.09			
	12	31.08			
		MKT			
		STOP			

FIG.10B

BAG	31.14 1		32.01 50		−31.14
	LMT	PRICE	LMT		
		32.04	5		
		32.02	12		
		32.01	50		
		31.14	3		
1002	2	31.11			1004
	95	31.09			
	12	31.08			
	11	31.07			
		MKT			
		STOP			

FIG.10C

20010-9882660

BAG			QUOTE ENTRY
PARITY DIVISOR	31.11 10	31.14 8	PARITY DIVISOR
1			1

FIG.11A

BAG	31.11 10		31.14 8		−31.11
	LMT	PRICE	LMT		
		32.04	5		
		32.02	12		
		32.01	50		
		31.14	8		
	2	31.11			
	95	31.09			
	50	31.08			
	25	31.07			
		MKT			
		STOP			

FIG.11B

BAG	31.11 10		31.14 8		−31.11
	LMT	PRICE	LMT		
		32.04	5		
		32.02	12		
		32.01	50		
1102 —	5	31.14	8		
1106 —	5	31.13			
1104 —	5	31.12			
1108 —	2	31.11			
	95	31.09			
		MKT			
		STOP			

FIG.11C

20010-9886603

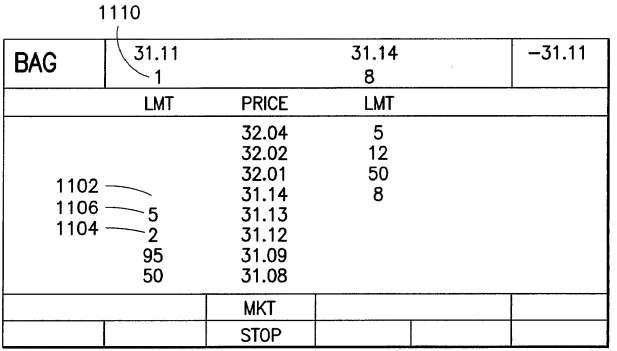


FIG.11D

EP 1 107 10 "38862660

BAG	31.00 4		31.03 50		-31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50# — 1202		
	4	31.00			
	90	30.14			
	50	30.12			
	25	30.11		1204	
		MKT			50#
		STOP			

FIG.12A

BAG	31.00 1 (1210)		31.03 50		-31.00 (1208)
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.01	50# — 1202		
		31.00	1 — 1206		
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			50#
		STOP			

FIG.12B

2001-0988-0252

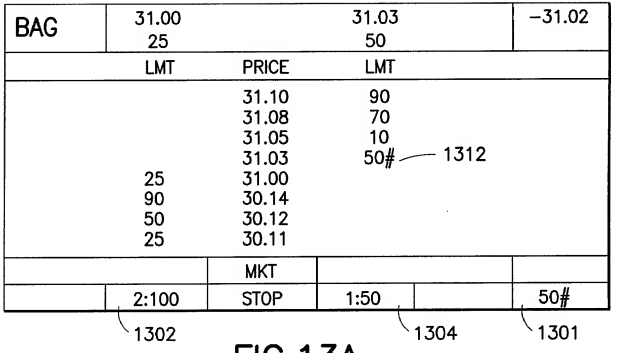


FIG.13A

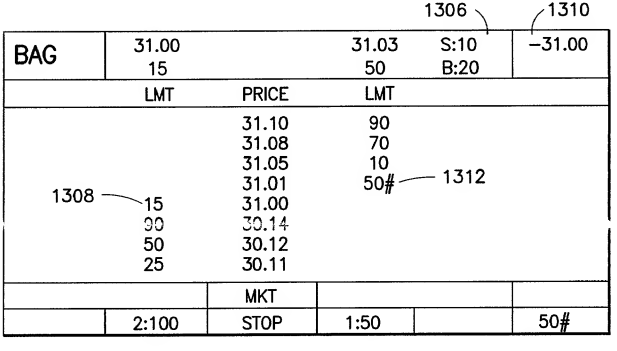


FIG.13B

20010398626.01

BAG	31.00 25		31.03 50		-31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50#		
	25	31.00			
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
	2:100	STOP	1:50		50#

1402 1404 1401

FIG.14A

BAG	31.00 15		31.03 50	S:10 B:20	-31.00
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50#		
	25	31.00			
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
	2:100	STOP	1:50		50#

1406

1408

FIG.14B

20010-5886600

BAG	31.00 15		31.03 50	S:10 B:20	−31.00
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.01	50#	← 1408	
	25	31.00			
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
	2:100	STOP	1:50		50#

FIG.14C

BAG

NX SOLD 10 AT 31.00

BUYERS

10 BOOK

0 TO BE ASSIGNED

FIG.14D

0092698-041003

BAG	31.00 25		31.03 50	−31.02
	LMT	PRICE	LMT	
		31.10	90	
		31.08	70	
		31.05	10	
		31.03	50#	
	25	31.00		
	90	30.14		
	50	30.12		
	25	30.11		
		MKT		
		STOP		30#

1502

FIG.15A

BAG	31.00 15		31.03 50	−31.00
	LMT	PRICE	LMT	
		31.08	70	
		31.05	10	
		31.03	20	
		31.01	30#	1510
1508	15	31.00		
	90	30.14		
	50	30.12		
	25	30.11		
		MKT		
		STOP		30#

1506

1504

FIG.15B

20011.0 "98626660

20010288905.01402

1512

BAG	31.00 15		31.03 40		+31.03
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50# ← 1510		
	15	31.00			
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
		STOP			25#

FIG.15C

BAG	31.00 15		31.03 40		+31.03
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	40#		
	15	31.00			
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
		STOP			25#

FIG.15D

BAG	31.00 25		31.03 50		−31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50		
	25	31.00		20 ⌒ 1602	
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
		STOP			

FIG.16A

BAG	31.00 15		31.03 50		−31.00
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50		
	25	31.00		20	
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
		STOP			

FIG.16B

0002985-011202

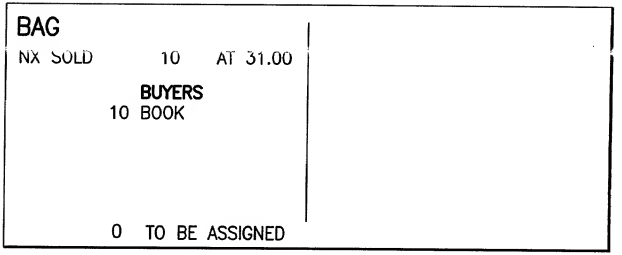


FIG.16C

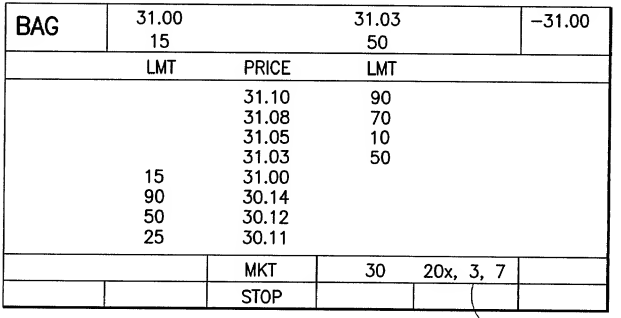


FIG.16D

20010-9862660

BAG	31.00 5		31.03 50	−31.02
	LMT	PRICE	LMT	
		31.10	90	
		31.08	70	
		31.05	10	
		31.03	50	
	5	31.00		
	90	30.14		
	50	30.12		
	25	30.11		
		MKT		
		STOP		

FIG.17A

BAG	31.00 1		31.03 50	−31.00
	LMT	PRICE	LMT	
		31.10	90	
		31.08	70	
		31.05	10	
		31.03	50	
1702	5	31.00		
	90	30.14		
	50	30.12		
	25	30.11		
		MKT		
		STOP		

FIG.17B

20010-9882660

BAG	30.14 90		31.00 14	-31.00
	LMT	PRICE	LMT	
		31.10	90	
		31.08	70	
		31.05	10	
		31.03	50	
		31.00	14	
	90	30.14		
	50	30.12		
	25	30.11		
		MKT		
		STOP		

FIG.17C

20014-0882690

BAG	21.00 5		21.03 50		−31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50		
	5	31.00			
	90	30.14			
	50	30.12		100	
	25	30.11			
		MKT			
		STOP			

FIG.18A

2001-0-98602000

BAG	21.00 5		21.03 50		−31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
		31.03	50		
	5	31.00			
	90	30.14			
	50	30.12		100	
	25	30.11			
		MKT			
		STOP			

FIG.18B

BAG	31.00 10		31.03 50		-31.02
	LMT	PRICE	LMT		
		31.10	90		
		31.08	70		
		31.05	10		
20		31.03	50#		
	5	31.00		10	
	90	30.14			
	50	30.12			
	25	30.11			
		MKT			
		STOP		30#	

FIG.19A

20010198862660

BAG	31.00 1		31.03 50		-31.00
	LMT	PRICE	LMT		
X		31.10	90		
		31.08	70		
		31.05	10		
20		31.03	20		
	25	30.11	1903		
		MKT	10X		
		STOP		30#	

FIG.19B

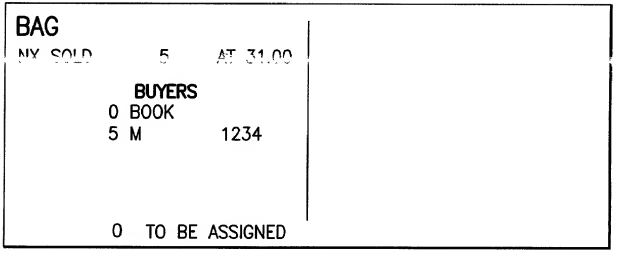
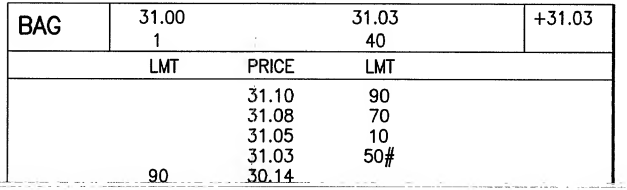


FIG.19C

20010-9882060



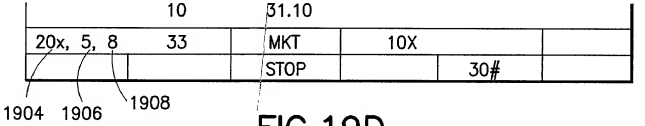


FIG.19D

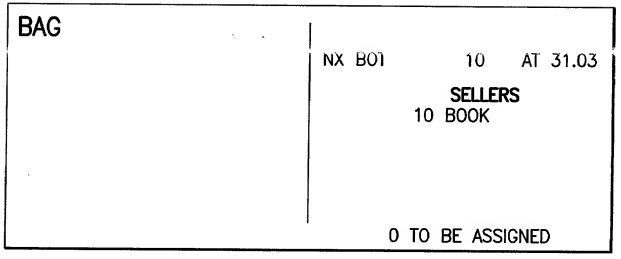


FIG.19E

20011-0-5882660

BAG	30.14 90		31.03 40	-31.03
	LMT	PRICE	LMT	
		31.10	90	
		31.08	70	
		31.05	10	
		31.03	40#	
	90	30.14		
	50	30.12		

20x, 5, 8	33		MKT	10X		
			STOP		30#	

FIG.19F